AD-R186 993 FINAL TECHNICAL REPORTS 15 JUNE 1983 THROUGH 31 MARCH 1986 ON CONTRACT N88814-83-K-8472(U) STANFORD UNIV CR DEPT OF STATISTICS J H FRIEDMAN 25 NOV 87 N88814-83-K-8472 F/G 12/3 1/1 UNCLASSIFIED ML.

Stanford University

STANFORD, CALIFORNIA 94306

DEPARTMENT OF STATISTICS SEQUOIA HALL

November 25, 1987

Dr. Neal Gerr Statistics and Probability Program Office of Naval Research Code 411 SP Arlington, VA 22217

Final Report, N00014-830-K-0472



Dear Dr. Gerr:

During the course of this project the research accomplished under it has been used successfully in furthering the goals given in our proposal. Faculty and graduate students supported by this contract have been instrumental in developing procedures for data analysis. Two such procedures are 'projection pursuit' in which higher dimensional data can be analysed by reduction to few dimensions and also viewed graphically. The bootstrap procedure, which is a nonparametric procedure, permits statistical analyses of various kinds such as regression, classification and density estimation without resort to distribution assumptions. Our work and that of the scientific community has been enhanced through additional work on these procedures and their application to diverse data sets. Several Ph.D.'s in computational and graphical statistics have been awarded under this program.

The list of the technical issued during the period of the contract is attached. We thank the Office of Naval Research for its support.

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Principal Investigator

cc: R. Simpson, ONR Representative

Technical Reports from 6/15/83 to 3/31/86

Final Report, N00014-83-K-0472

- 1. Friedman, J.H., Smart User's Guide, October 1984.
- 2. Hastie, T.J. and Tibehirani, R.J., Generalised Additive Models, September 1984.
- 3. Tibehirani, R.J., Bootstrap Confidence Intervals, October 1984.
- 4. Tibehirani, R.J., Local Likelihood Estimation, September 1984.
- 5. Friedman, J.H., A Variable Span Smoother, November 1984.
- 6. Owen, A., Nonparamteric Likelihood Ratio Intervals, December 1985.
- 7. McDonald, J.A. and Owen, A.B., Smoothing with Split Linear Fits, October 1984.
- 8. Marhoul, J.C. and Owen, A.B., Consistency of Smoothing with Running Linear Fits, November 1984.
- 9. McDonald, J.A. and Pedersen, J., Computing Environments for Data Analysis: Part I: Introduction, April 1984.
- 10. McDonald, J.A. and Pedersen, J., Computing Environments for Data Analysis: Part 2: Hardware, April 1984.
- 11. Hastie, T., Principal Curves and Surfaces, November 1984.
- 12. Friedman, J.H., Classification and Multiple Regression through Projection Pursuit, January 1985.
- 13. Marhoul, J.C., A Model for Large Sparse Contingency Tables, December 1984.
- 14. Efron, B., Better Bootstrap Confidence Intervals, November 1984.
- 15. Segal, M., Recursive Partitioning Using Ranks, August 1985.
- 16. Johns, M. V., Fully Nonparametric Empirical Bayes Estimation via Projection Pursuit, August 1985.
- 17. Altman, N.S., Expert Systems and Statistical Expertise, Part I: Statistical Expert Systems, May 1985.
- 18. Friedman, J.H., Exploratory Projection Pursuit, November 1985.
- 19. Efron, B. and Tibshirani, R., The Bootstrap Method for Assessing Statistical Accuracy, October 1985.
- 20. Hjort, N.L., Bayesian Nonparametric Bootstrap Confidence Intervals, November 1985.
- 21. Hjort, N.L., Bootstrapping Cox's Regression Model, November 1985.

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- 23. Scott, D.L. and Terrell, G.R., Biased and Unbiased Cross-Validation in Density Estimation, April 1986.
- 24. McDonald, J.A. and Pedersen, J., Computing Environments for Data Analysis: Part 3: Programming Environments, May 1986.

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